2009-06-30

Exchange Notice
Monthly fixing information – Fixed income 19/09

Fixing yields for monthly cash settlement

R2UU	1,287	R2XX	1,287
R5UU	2,735	R5XX	2,735
R10UU	3,540	R10XX	3,540
ST2UU	2,090	ST5UU	3,860
SPA2UU	2,270	SPA5UU	3,990
NBHYP2UU	2,095	NBHYP5UU	3,860
SB5UU	3,895		

FRA09U	0,875	FRA09X	0,940
FRA10O	1,112	FRA10R	1,447
FRA10U	1,860	FRA10X	2,273
FRA11O	2,640	FRA11R	2,925
FRA11U	3,155	FRA11X	3,375
FRA12O	3,545	FRA12R	3,675

3NFRA09U	1,902	3NFRA09X	1,987
3NFRA10O	2,155	3NFRA10R	2,467
3NFRA10U	2,838	3NFRA10X	3,200
3NFRA11O	3,545	3NFRA11R	3,865
6NFRA09U	2,185	6NFRA09X	2,225
6NFRA10O	2,425	6NFRA10R	2,760
12NFRA09U	2,438	12NFRA09X	2,615
12NFRA10O	2,895	12NFRA10R	3,208

DISCOUNT RATES:

STIBU	NIBU
STIBX	NIBX
STIBO	NIBO
STIBR	NIBR

For further information concerning this exchange notice please contact Financial Market Clearing, telephone +46 8 405 73 60, or derivatives@nasdaqomx.com.

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